

June 2021

S&P 500 Stocks

Summary

	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
Total Non-Directed Orders	12	100	12	100	0	0	0	0	0

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other Orders
Citadel Securities LLC(CDRG)	8	66.67	8	66.67	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	2	16.67	2	16.67	0	0	0	0	0
VIRTU Americas, LLC(NITE)	2	16.67	2	16.67	0	0	0	0	0

June 2021

Non-S&P 500 Stocks

Summary

	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
Total Non-Directed Orders	61	100	58	95.08	0	3	4.92	0	0

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other Orders
Citadel Securities LLC(CDRG)	29	43.94	29	50	0	0	0	0	0
VIRTU Americas, LLC(NITE)	18	27.27	18	31.03	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	7	10.61	7	12.07	0	0	0	0	0
Instinet BlockCross(BLKX)	5	7.58	0	0	0	0	0	0	5
Two Sigma Securities, LLC(SOHO)	4	6.06	4	6.9	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)	2	3.03	0	0	0	0	2	66.67	0
NASDAQ Execution Services, LLC(NSDQ)	1	1.52	0	0	0	0	1	33.33	0

June 2021

Option Contracts

Summary

	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
Total Non-Directed Orders	13	100	0	0	1	7.69	12	92.31	0

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other Orders
Citadel Securities LLC(CDRG)	13	54.17	0	0	0	0	13	56.52	0
Susquehanna Capital Group(SUSQ)	7	29.17	0	0	1	100	6	26.09	0
Dash Financial Technologies LLC(DASH)	2	8.33	0	0	0	0	2	8.7	0

Morgan Stanley & Company LLC(MSCO)	1	4.17	0	0	0	0	1	4.35	0
Wolverine Execution Services LLC(WEXX)	1	4.17	0	0	0	0	1	4.35	0